

## Supplementary Tables

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Stage	Predictor	Estimate	Re-Estimate	LOO Index
stage 1	intercept	0.545595	0.728509	$1.43 \times 10^{-33}$
	1	0.453759	0.845769	$1.20 \times 10^{-44}$
	2	0.510842	0.861629	$1.42 \times 10^{-46}$
	3	0.491764	0.890518	$2.61 \times 10^{-49}$
	4	0.454013	0.816184	$3.51 \times 10^{-42}$
	5	0.501952	0.878312	$4.43 \times 10^{-48}$
	4539	0.011196	0.250380	$3.10 \times 10^{-5}$
	11139	0.003566	0.210031	$4.74 \times 10^{-4}$
	38488	-0.032609	-0.254051	$2.37 \times 10^{-5}$
	40873	0.005486	0.225850	$1.69 \times 10^{-4}$
stage 2	intercept	0.773912	0.941361	$2.32 \times 10^{-41}$
	1	0.756416	1.013921	$4.10 \times 10^{-51}$
	2	0.786718	1.035628	$1.51 \times 10^{-54}$
	3	0.782830	0.997106	$7.53 \times 10^{-52}$
	4	0.721151	0.924619	$1.41 \times 10^{-46}$
	5	0.765849	0.987843	$5.45 \times 10^{-51}$
	4539	0.139176	0.243901	$1.27 \times 10^{-4}$
	11139	0.103267	0.173203	$7.79 \times 10^{-3}$
	38488	-0.153611	-0.252603	$9.12 \times 10^{-5}$
	40873	0.125567	0.216078	$7.79 \times 10^{-4}$
	41940	0.149134	0.268759	$2.47 \times 10^{-5}$
	(1, 2)	0.386519	0.590341	$7.85 \times 10^{-18}$
	(1, 3)	-0.003071	-0.068879	$3.03 \times 10^{-1}$
	(1, 40873)	-0.002404	-0.093550	$1.47 \times 10^{-1}$
	(1, 11139)	-0.083311	-0.155757	$1.80 \times 10^{-2}$
	(3, 4)	0.333400	0.448477	$1.02 \times 10^{-10}$
	(3, 5)	-0.028741	-0.147503	$3.89 \times 10^{-2}$
	(3, 38488)	0.002003	0.082573	$2.00 \times 10^{-1}$
	(4, 5)	-0.029467	-0.119982	$9.00 \times 10^{-2}$
	(5, 11139)	0.001000	0.097628	$1.32 \times 10^{-1}$
	(11139, 38488)	-0.034649	-0.131892	$3.85 \times 10^{-2}$

Table 1: Results for one simulated sample with  $(p, n) = (50000, 2000)$ ,  $\rho = 0$ , and  $(s_1, s_2) = (10, 20)$ .

SNP	Chr	Position in BP	Univariate <i>p</i> -value
rs13119723	4	123437763	$2.57 \times 10^{-7}$
rs6822844	4	123728871	$3.11 \times 10^{-6}$
rs2187668	6	32713862	$9.48 \times 10^{-191}$
rs9275141	6	32759095	$2.29 \times 10^{-34}$
rs9357152	6	32772938	$1.13 \times 10^{-58}$

Table 2: Important SNPs found by van Heel et al. (2007). P-values were computed via simple logistic regression without a penalty.

SNP	Chr	Position in BP	Univariate <i>p</i> -value	LOO Index	Estimate
gender			2.77489e-25	2.51469e-20	0.56017
rs3131379	6	31829012	1.07612e-164	0.054429	-0.39834
rs204999	6	32217957	1.73018e-118	0.079370	-0.24338
rs204991	6	32269344	4.46217e-135	0.909736	-0.01138
rs204990	6	32269408	1.53373e-134	0.852021	0.05620
rs404890	6	32306845	3.82540e-95	0.000181	0.45793
rs2050189	6	32447625	1.55576e-109	0.100375	-0.18849
rs2187668	6	32713862	9.48302e-191	5.90959e-15	-1.49657
rs6457617	6	32771829	2.95796e-94	0.030264	0.26331
rs7756516	6	32831895	3.20700e-64	0.000774	0.38224

Table 3: Ten HLA SNPs on chromosome 6 found under model 2 with 10 mandated predictors.

SNP	Chr	Position in BP	Univariate <i>p</i> -value	LOO Index	Estimate
gender			2.77489e-25	1.63749e-24	0.50054
rs6762743	3	180494694	8.41159e-07	3.41469e-07	0.38930
rs1464510	3	189595248	5.64234e-05	2.24991e-06	-0.33272
rs10505604	8	134096770	4.38312e-06	3.17612e-06	-0.36058
rs1499447	8	138051471	3.90991e-11	2.52467e-11	0.52529
rs4469515	9	1329391	4.21885e-06	0.000185	-0.26789
rs1064891	10	6316580	3.41871e-06	4.65117e-06	-0.31409
rs276892	11	3732947	2.24713e-05	3.42195e-05	0.28150
rs7159238	14	81135391	6.94541e-06	3.22242e-05	-0.28179
rs3809983	18	54353748	3.00546e-06	5.19267e-05	-0.27791

Table 4: The non-HLA predictors found under model 4 with 10 mandated predictors and HLA SNPs excluded.